

Office of the State Treasurer
Georgia State Financing and Investment Commission (GSFIC) Holdings
As of June 30, 2018

Georgia State Financing and Investment Commission (GSFIC): Two dedicated portfolios which invest unspent general obligation bond proceeds. Performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.98

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FTCH
DOMESTIC BANK	Collateralized Bank Deposit ¹	07/01/18	\$ 92,274,395	\$ 92,274,395	\$ 92,274,395	NR	NR	NR
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/02/18	19,160,699	19,160,699	19,160,699	P-1	A-1	F1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/02/18	2,575,721	2,575,721	2,575,721	P-1	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/02/18	125,000,000	125,000,000	125,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/02/18	40,000,000	40,000,000	40,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/02/18	82,000,000	82,000,000	82,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ³	07/05/18	100,000,000	100,000,000	100,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ³	07/05/18	10,000,000	10,000,000	10,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement ³	07/09/18	25,000,000	25,000,000	25,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ³	07/11/18	35,000,000	35,000,000	35,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ³	07/13/18	50,000,000	50,000,000	50,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/04/18	10,000,000	10,000,000	10,000,000	P-2	A-1+	NR
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/04/18	90,000,000	90,000,000	90,000,000	P-2	A-1+	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	08/13/18	50,000,000	50,000,000	50,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	08/13/18	70,000,000	70,000,000	70,000,000	NR	A-1	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	20,000,000	20,192,920	20,115,275	Aaa	AA+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	20,000,000	19,970,279	20,028,595	Aaa	AA+	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	30,000,000	29,926,200	29,982,840	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	10,000,000	9,975,400	9,994,280	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	11/27/18	20,000,000	20,102,880	19,991,294	Aaa	AA+	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/14/18	15,000,000	15,089,700	14,981,826	Aaa	AA+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/14/18	10,000,000	10,059,800	9,987,884	Aaa	AA+	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	12/28/18	5,000,000	5,000,000	4,992,845	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	12/28/18	15,000,000	15,000,000	14,920,340	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	12/28/18	10,000,000	10,000,000	9,945,833	Aaa	AA+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	01/02/19	5,000,000	5,000,000	5,009,697	Aaa	AA+	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	01/25/19	20,000,000	19,993,800	20,019,400	Aaa	AA+	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	01/25/19	20,000,000	19,995,000	20,007,041	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	01/25/19	15,000,000	14,996,250	15,004,845	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/27/22	8,000,000	8,100,960	7,992,525	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/09/22	85,000,000	85,453,917	84,308,470	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/09/22	50,000,000	50,252,000	49,632,053	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/09/22	50,000,000	50,305,500	49,897,306	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/09/22	35,000,000	35,176,400	34,742,437	Aaa	AA+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/09/22	35,000,000	35,219,850	34,928,114	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	09/30/22	5,000,000	4,956,641	4,857,355	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	10,000,000	9,997,070	9,743,461	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	5,000,000	4,998,047	4,871,731	Aaa	AA+	AAA
SBA POOL	Agency Passthrough ²	12/31/24	945,436	950,349	942,067	Aaa	AA+	AAA
SBA POOL	Agency Passthrough ²	12/31/24	3,096,166	3,107,777	3,000,596	Aaa	AA+	AAA
SBA POOL	Agency Passthrough ²	12/31/24	2,012,673	2,022,736	2,006,823	Aaa	AA+	AAA
SBA POOL	Agency Passthrough ²	12/31/24	8,592,316	8,592,316	8,535,178	Aaa	AA+	AAA
SBA POOL	Agency Passthrough ²	12/31/24	9,778,836	9,803,283	9,717,007	Aaa	AA+	AAA
			\$ 1,323,436,243	\$ 1,325,243,891	\$ 1,321,257,934			

Notes:

- Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
- For securitized bonds with amortizing cash flows, the date on which the last principal cash flow is projected to be received is used as the maturity date.
- Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

07/25/18
UNAUDITED

Schedule II